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Did you mean: *non stationary* matrix *non negative* feature factor factor OR factorization OR factorized

The generalized dynamic-factor model: Identification and estimation- ► [eabca.org](#) [PDF]  
M Forni, M Hallin, M Lippi, L Reichlin - Review of Economics and Statistics, 2000 - MIT Press  
... associating with any [ , ] the real **nonnegative**  $j$ th eigenvalue ... eigenvalues of the  
variance-covariance **matrix** employed in ... it , where it is **nonstationary** but (1 L ...  
Cited by 512 - Related articles - BL Direct - All 16 versions

Estimation of the non-stationary factor in ARUMA models  
D Huang, VV Anh - Journal of Time Series Analysis, 1993 - interscience.wiley.com  
... do not yield consistent estimators in the non-stationary case ... We shall consider the  
design **matrix**  $X_1 \ 0 \ \dots \ 0 \ \dots$  Here, 2 means **non-negative** definiteness of  $R \ k - 1 \ \dots$   
Cited by 8 - Related articles

... rank and definiteness of estimated matrices with applications to **factor**, state-space and ...  
L Gill, A Lewbel - Journal of the American Statistical Association, 1992 - jstor.org  
... some components of  $Y_t$  are **nonstationary**, then the ... by 64, the largest-size **matrix**  
our version ... made to account for possible **nonstationarity** of underdifferenced ...  
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The optimal projection equations for fixed-order dynamic compensation- ► [umich.edu](#) [PDF]  
D Hyland, D Bernstein - IEEE Transactions on Automatic Control, 1984 - ieeexplore.ieee.org  
... For the following lemma call a square **matrix nonnegative** (respectively, positive)  
 $x$  simple if it has a diagonal Jordan form and **nonnegative** (respectively ...  
Cited by 136 - Related articles - All 4 versions

Method and system for detecting and temporally relating components in non-stationary ...  
P Smaragdis - US Patent App. 10/626,456, 2003 - Google Patents  
... columns representing fea- tures of the **non-stationary** signal at ... claim 1 in which  
the **non-negative matrix** has  $M \ \dots$  histogram bins into which the **features** are accu ...  
All 2 versions

Multi-factor Cox-Ingersoll-Ross models of the term structure: Estimates and tests from a ...-  
► [fordham.edu](#) [PDF]  
RR Chen, L Scott - The Journal of Real Estate Finance and Economics, 2003 - Springer  
... the requirement that interest rates remain **nonnegative**, and produces ... that we estimate  
captures these three **features** of the ...  $F$  is a  $K \ 6 \ K$  diagonal **matrix**, and  $B \ \dots$   
Cited by 72 - Related articles - BL Direct - All 8 versions

Sample support analysis of stochastically constrained STAP with loaded sample **matrix** ...  
YI Abramovich, NK Spencer, AY Gorokhov, A ... - Radar Conference, 2000. The Record of the IEEE 2000 ... 2000 -  
ieeexplore.ieee.org  
... then variate **nonstationary** (hot clutter) Gaussian process  $z \ (I)$ : In practical  
situations, the **nonstationarity** of the ... It can be easily shown that the **matrix**  $D(c \ \dots$

Convergence analysis of stochastically-constrained sample **matrix** inversion algorithms  
YI Abramovich, AY Gorokhov, NK Spencer - 1996 IEEE International Symposium on Circuits and ..., 1996 -

[ieeexplore.ieee.org](#)

... **matrix**  $R(t)$  of an N-variate **nonstationary** Gaussian process ... In practical cases, the **nonstationarity** of the process  $X(t)$  ... It can be easily shown that the **matrix**  $D(c)$  ...

Cited by 6 - Related articles - BL Direct

Blind source separation based on time-frequency signal representations

A Belouchrani, MG Amin - IEEE Transactions on Signal Processing, 1998 - [ieeexplore.ieee.org](#)

... of the information brought by the **nonstationarity** of the ... numerical experiments

of simple **nonstationary** signals as well ... where is a unitary **matrix**, and is a non ...

Cited by 193 - Related articles - BL Direct - All 5 versions

A k-factor GARMA long-memory model

WA Woodward, QC Cheng, HL Gray - Journal of Time Series Analysis, 1998 - [interscience.wiley.com](#)

... this information in the form of a **factor** table ... An interesting class of **nonstationary**

processes is those for which some ... of order  $p$  and  $d$  is a **nonnegative** integer ...

Cited by 52 - Related articles - BL Direct - All 2 versions

Unraveling trend and stationary components of total factor productivity- [►ens.fr](#) [PDF]

FC Palm, GA Pfann - Annales d'Économie et de Statistique, 1995 - [jstor.org](#)

... Alternatively, the **nonstationary** component may reflect the impact of ... 10), the parameters

of the **matrix**  $R$  cannot ... the components have to be **nonnegative**, at most ...

Cited by 3 - Related articles - All 7 versions

H-splittings and two-stage iterative methods

A Frommer, DB Szyld - Numerische Mathematik, 1992 - Springer

... to  $q$  steps of a **non-stationary** two-stage ... In: VA Baker, ed., Sparse **matrix** techniques --

Copenhagen ... 5. Berman, A., Plemmons, J. (1979): **Nonnegative** matrices in ...

Cited by 107 - Related articles - BL Direct - All 2 versions

Serial correlation in unequally spaced longitudinal data

RH Jones, LM Ackerson - Biometrika, 1990 - Biometrika Trust

... of  $W$ ,. This constrains  $u$  to be **non-negative** in the ... so that covariance matrices are

**nonnegative** definite. ... approximation to the information **matrix** is calculated ...

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Multiresolution models for nonstationary spatial covariance functions- [►ucar.edu](#) [PDF]

D Nychka, C Wikle, JA Royle - Statistical Modelling, 2002 - [smj.sagepub.com](#)

... denote their ability to represent **features** in these ... many wavelet choices,  $C$  is an

orthonormal **matrix**. ... Before considering **nonstationary** models it is of interest ...

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**[BOOK] Matrix computations**

GH Golub, CF Van Loan - 1996 - [books.google.com](#)

... Semigroups of **Non-negative** Matrices. Symmetric **Nonnegative** Matrices. ... Partitioning,

**Matrix** Modification, and Tearing. ... **Nonstationary** Iterative Methods. ...

Cited by 24367 - Related articles - Library Search - All 14 versions

Factorization of a rational matrix: The singular case

P Van Dooren - Integral Equations and Operator Theory, 1984 - Springer

... zeros of  $R()$  are distributed over the two **factors** with preser ... corresponds exactly

to a (**non-negative**) index ... of the system **matrix**  $Sz(X)$  of a rational **matrix**  $R$  ...

Cited by 4 - Related articles

**[PDF] ► ... of stationary Gaussian processes through circulant embedding of the covariance matrix**

CR Dietrich, GN Newsam - SIAM Journal on Scientific Computing, 1997 - Citeseer  
 ... **factor-**ization approach if the field is **nonstationary** and the ... exists for any strictly positive definite Toeplitz **matrix** R. Unfortunately their ... is **nonnegative**. ...  
 Cited by 110 - Related articles - View as HTML - BL Direct - All 9 versions

[PDF] ► **Multi-factor dynamic investment under uncertainty**  
 JC Eberly, JA Van Mieghem - Journal of Economic Theory, 1997 - kellogg.northwestern.edu  
 ... for con- cave operating profit functions, with **non-stationary** data, with ... decision, the firm must choose a **non-negative** n-vector ... The firm's technology **matrix** A ...  
 Cited by 66 - Related articles - BL Direct - All 7 versions

On the spectral **factorization** of **nonstationary** vector random processes  
 N Halyo, G McAlpine - IEEE Transactions on Automatic Control, 1974 - ieeexplore.ieee.org  
 ... realization algorithm for **matrix** sequences," ZEEE TTQU. Autonzat. ... of **Nonstationary** ... where Q(s) is n X n, symmetric, **nonnegative** definit.e and nondecreasing. ...  
 Cited by 3 - Related articles

**Nonstationary smoothing and prediction using network theory concepts**  
 S Darlington - Information Theory, IRE Transactions on, 1959 - ieeexplore.ieee.org  
 ... be valid only if  $Tl @ fJ$  is **-nonnegative** when o ... to **matrix** multiplication, 6 to the identity **matrix** I, etc. ... bf's and zrf's of **nonstationary** networks play analogous ...  
 Cited by 12 - Related articles - All 3 versions

**Factor dependence of bermudan swaptions: fact or fiction?**  
 L Andersen, J Andreassen - Journal of Financial Economics, 2001 - Elsevier  
 ... is generally a desirable **feature** of interest ... (8) generally defines a highly **non-stationary** volatility term ... free to specify an arbitrary **matrix** of correlations ...  
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On the convergence of **nonstationary** multisplitting two-stage iteration methods for hermitian ...  
 ZZ Bai, CL Wang - Journal of Computational and Applied Mathematics, 2002 - Elsevier  
 ... it reduces to the **non-stationary** multisplitting iteration ... 0, it recovers the **matrix** multisplitting iteration ... Method 2.2 Relaxed **Nonstationary** Multisplitting Two ...  
 Cited by 6 - Related articles - All 4 versions

**A matrix approach to nonstationary chains**  
 F Harary, B Lipstein, GPH Styau - Operations Research, 1970 - jstor.org  
 ... A comprehensive bibliography of papers on **non- stationary** chains is ... ON THE LIMITING BEHAVIOR OF TWO-STATE NONSTATIONARY CHAINS ... The product **matrix**  $T_i = J_i t_i^{-1}$  (QC ...  
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[BOOK] ... method via **factorization** positive and band extensions of multivariable almost periodic **matrix** ...  
 HJ Woerdeman, IM Spitkovskii - 2002 - books.google.com  
 ... the stationary and **non-stationary** four block ... of factorizations of their **matrix** symbols (including ... vanishing negative (resp., **non-negative**) Fourier coefficients ...  
 Cited by 11 - Related articles - All 4 versions

**A LMS algorithm with stochastic momentum factor**  
 Y Dali, L Zemin - 1992 IEEE International Symposium on Circuits and ..., 1992 - ieeexplore.ieee.org  
 ... as  $la! < 1$  and is con- sidered to be **nonnegative** in order ...  $ak - lE[W_k - Z_1(26)$  where I is the unit **matrix**. ... Stationary and **Non- stationary** Learning Characteristic ...  
 Cited by 5 - Related articles

### Nonparametric estimation of **nonstationary** spatial covariance structure

PD Sampson, P Guttorp - Journal of the American Statistical Association, 1992 - jstor.org  
 ... hence the affine deriv- ative **matrix** is constant. ... The **nonstationarity** and the degree of local an ... Sampson and Guttorp: **Nonstationary** Spatial Covariance 113 " X ...

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### Measurement of random time-variant linear channels

P Bello - IEEE Transactions on Information Theory, 1969 - ieeeexplore.ieee.org  
 ... v, E) has the character of **nonstationary** white noise ... always be performed since the unit **matrix** Z is ... definite; and the sum of two **nonnegative** definite matrices ...

Cited by 24 - Related articles - All 4 versions

### Statistical signal processing with nonnegativity constraints- ▶uni-magdeburg.de [PDF]

LK Saul, F Sha, DD Lee - ... European Conference on Speech Communication and ... 2003 - ISCA  
 ... not perfectly periodic; they are **nonstationary**, cor- rupted by ... com- ponents of the **matrix** A. Let ... machines Various problems in **nonnegative** quadratic programming ...

Cited by 15 - Related articles - All 14 versions

### Constructions of particular random processes

GE Johnson - Proceedings of the IEEE, 1994 - ieeeexplore.ieee.org  
 ... processes in addition to **nonstationary**, nonnormal signal and ... R. Covariance matrices are **nonnegative** and therefore ... Since the root **matrix** calculated in Cholesky ...

Cited by 69 - Related articles - BL Direct - All 2 versions

### [PDF] ▶ Estimating a Social Accounting **Matrix** using entropy difference methods

S Robinson, M El-Said - Memo, IFPRI, Washington, 1997 - ifpri.cgiar.org  
 ... Total costs Total absorption Total **factor** Gross domestic ... for example, an input-output **matrix** that includes ... unknown **non-negative** parameters (the cells of T or A ...

Cited by 7 - Related articles - View as HTML - All 2 versions

### ... rank-one modifications of the symmetric **factorization** of a positive semi-definite **matrix**- ▶centiles [PDF]

E Sentana - Spanish economic review, 1999 - Springer  
 ... as a by-product of the **factorization** update (see ... heteroskedastic, orthogonal, exact **k-factor** model (see eg ... assumes that the conditional covariance **matrix** of the ...

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### ... of **non-stationary** random matrices and Multiperiodic equations of several scaling factors- ▶arxiv.org [PDF]

AH Fan, B Saussol, J Schmeling - Arxiv preprint math/0210347, 2002 - arxiv.org  
 ... uniformly almost periodic **matrix**-valued function. ... type for such products of **non-stationary** random matrices. ... functions defined by commensurable scaling **factors**. ...

Cited by 1 - Related articles - View as HTML - All 14 versions

### Sources of asymmetry in production **factor** dynamics

FC Palm, GA Pfann - Journal of econometrics, 1998 - Elsevier  
 ... possibly leads to a **nonstationary** and nonergodic ... autocorrelation consistent covariance **matrix** estimation. ... one hand, and **non-stationary** accumulated productivity ...

Cited by 13 - Related articles - All 6 versions

### The critical discount **factor** for finite Markovian decision processes with an absorbing set

K Hinderer, KH Waldmann - Mathematical Methods of Operations Research, 2003 - Springer  
 ... discount **factor**  $\alpha < 1$  which is **non-stationary** only because ... Then our results apply with discount **factor**  $b > 0$  ... of appli- cations where the **non-negative matrix**  $B \geq 0$  ...

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### A note on the convergence analysis of LMS adaptive filters with Gaussian data

JB Foley, FM Boland - IEEE Transactions on Acoustics, Speech and Signal ..., 1988 - [ieeexplore.ieee.org](#)

... Feuer and Wein-stein [4]. A **feature** of both ... of Gantmacher [5, p. 881 on **nonnegative** matrices, ie ... than the dominant eigenvalue of the **non-negative matrix** A is ...

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### [PDF] ► Spectral factorization of wavefields and wave operators

JE Rickett - 2001 - [sepwww.stanford.edu](#)

... Page 19. 5.1 Schematic illustrating **non-stationary factorization** process. Step 1:

**Build the extrapolation matrix.** ... spatial location. Step 3: **Factor** this filter. ...

Cited by 6 - Related articles - View as HTML - All 7 versions

### [PDF] ► Nonstationary multisplittings with general weighting matrices

V Migallón, J Penadés, DB Szyld - SIAM Journal on Matrix Analysis and Applications, 2001 - Citeseer

... [5] Z.-H. Cao, **Nonstationary** two-stage ... of a symmetric positive definite **matrix**, Linear Algebra ... J. Penades, Convergence of **non-stationary** multisplitting methods ...

Cited by 4 - Related articles - View as HTML - BL Direct - All 11 versions

### Persistence, asymmetries and interrelation in factor demand

M Peeters - The Scandinavian Journal of Economics, 1998 - JSTOR

... condition is that the calculated determinants are **non-negative**. ... **Non-stationary** instrument variables were taken in first ... the optimal weight- ing **matrix** with the ...

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### Fast adaptive algorithms and networks for class-separability features

HA Moghaddam, KA Zadeh - Pattern Recognition, 2003 - Elsevier

... W k)., where is a symmetric and **non-negative** definite **matrix** ...  $\Sigma$  is the correlation or covariance **matrix** of the ... problems in the case of **non-stationary** input data ...

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### Blind separation of instantaneous mixtures of nonstationary sources- ► [mis.edu.sg](#) [PDF]

DT Pham, JF Cardoso - IEEE Transactions on Signal Processing, 2001 - [ieeexplore.ieee.org](#)

... identifi- ability through **nonstationarity** rather than ... working assumptions of **non stationary** Gaussian sources ... OF INSTANTANEOUS MIXTURES OF NONSTATIONARY SOURCES ...

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### Classes of kernels for machine learning: a statistics perspective- ► [mit.edu](#) [PDF]

MG Genton - The Journal of Machine Learning Research, 2002 - [portal.acm.org](#)

... nonlinear maps that reduce **non- stationary** kernels to ... Isotropic, Locally Stationary, **Nonstationary**, Reducible, Separable ... is a positive definite **matrix** of size ...

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### Group Actions on Linear Predictors for Nonstationary Processes

Y NAKAMURA - IMA Journal of Mathematical Control and Information, 1988 - IMA

...  $R = IFR$  is **nonnegative**, then it admits an LD decomposition ... The inverse **matrix** H ... transformation group acting on linear predictors for **nonstationary** processes. ...

Cited by 3 - Related articles

### Seismic-response-controlled structure with active mass driver system. Part I: design

T Kobori, N Koshika, K Yamada, Y Ikeda - Earthquake Engineering & Structural Dynamics, 1991 - [interscience.wiley.com](#)

... designing, because a system which can counter high **non-stationary** seismic motions ...

where  $Q$  is the  $2n \times 2n$  **non-negative** definite weighting **matrix** and  $R \dots$

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[PDF] ► **Block Incomplete Factorization** Preconditioners for a Symmetric  $HS$ -**Matrix**

JH Yun, SW Kim, EH Kim - Bull. Korean Math. Soc, 2000 - mathnet.or.kr

$B \geq 0$ , if all its entries are **nonnegative**. We compare  $\dots$  splitting of  $A$  and  $K$  is a **matrix** which is  $\dots$  be used as a preconditioner for **nonstationary** iterative methods  $\dots$

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Updating and estimating a social accounting **matrix** using cross entropy methods- ► psu.edu [PDF]

S Robinson, A Cattaneo, M El-Said - Economic Systems Research, 2001 - informaworld.com

$\dots$  of nonlinear, neoclassical production functions, **factor-demand** func  $\dots$  the hat indicates a diagonal **matrix** of elements  $\dots$  **non-negative** parameters (the cells of  $T$  or  $A \dots$

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Optimum stationary and **nonstationary** iterative methods for the solution of singular linear  $\dots$

A Hadjidimos - Numerische Mathematik, 1987 - Springer

$\dots$  theory leads to the optimum **nonstationary** 2-step  $\dots$  may affect the optimum asymptotic semiconvergence **factor** of the  $\dots$   $T$  is an irreducible **nonnegative** **matrix** and the  $\dots$

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[PDF] ► The Forecasting Ability of **Factor** Models of the Term Structure of IRS Markets

P Abad, A Novales - 2002 - ucm.es

$\dots$  which are all **non-negative**.  $\dots$  very large, although this result is contaminated by the **nonstationary** nature  $\dots$  matrices in Table 2 show the correlation **matrix** of the  $\dots$

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Creation and scattering of particles by a **nonstationary** electromagnetic field in the canonical  $\dots$

AA Grib, VM Mostepanenko, VM Frolov - Theoretical and Mathematical Physics, 1976 - Springer

$\dots$  As was shown above, in the presence of a **nonstationary** external field  $\dots$  with natural  $k$ . Since  $DD^+$  is an Hermitian **matrix** with **nonnegative** eigenvalues, to  $\dots$

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Generation of a class of **non-stationary** random processes

J Rootenberg, SA Ghazati - International Journal of Systems Science, 1978 - informaworld.com

$\dots$  Generation of a class of **non-stationary** random processes  $\dots$  Theorem 3 A symmetric, separable and **non-negative** function  $\dots$  there is a vector  $O^*(t)$  and a **matrix**  $L(t) \dots$

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**Nonstationary** autoregressive contour modeling approach for planar shape analysis

KB Eom - Optical Engineering, 1999 - link.aip.org

$\dots$  Table shows the confusion **matrix** obtained by the  $\dots$  Linear estimation of **nonstationary** signals," J  $\dots$  Ville spectral analysis of **non-stationary** processes," IEEE  $\dots$

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[PS] ► What can and what cannot be inferred from pairwise sequence comparisons?

E Baake - Mathematical biosciences, 1998 - techfak.uni-bielefeld.de

$\dots$  identical pairwise joint distributions, even if the distribution of rate **factors** is the same  $\dots$   $P(e)$  be the Markov **matrix** of transition probabilities for edge  $\dots$

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Air-terminal queues under time-dependent conditions

BO Koopman - Operations Research, 1972 - jstor.org

$\dots$  reasoning (using the habitually unstated inde- pendence **feature** of the  $\dots$  bilities

(**nonnegative** and adding up to unity), the same ... the  $(m+1) \times (m+1)$  **matrix**  $M$  of ...

Cited by 69 - Related articles - All 3 versions

Priors, posteriors and Bayes **factors** for a Bayesian analysis of cointegration- ► eur.nl

F Kleibergen, R Paap - Journal of Econometrics, 2002 - Elsevier

... the normalization (7), we will show that Bayes **factors** proposed in ...  $n$ , and  $S$  is an

$n \times n$  diagonal **matrix** containing the **non-negative** singular values ...

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[CITATION] Dynamics of Randomly Excited Stochastic Structures

T Paez, N Hunter, J Caffo - Proceedings of the Ninth International Congress on ..., 2002

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Heterogeneous variance: covariance structures for repeated measures

RD Wolfinger - Journal of Agricultural, Biological, and Environmental ..., 1996 - jstor.org

... first-order antedependence model, and a simplified **factor**-analytic construction. ...

parameters involved in modeling the first two **features**. ... In fact, the UN **matrix** ...

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[BOOK] J contractive **matrix** functions, reproducing kernel Hilbert spaces and interpolation

H Dym - 1989 - books.google.com

... work of Kailath and Lev-Ari on lattice filtering for **nonstationary** sequences ([L ...

$V$  is a  $k \times k$  unitary and  $D$  is a  $k \times k$  diagonal **matrix** with **nonnegative** entries ...

Cited by 170 - Related articles - All 3 versions

**Nonstationary** prompt-neutron diffusion in a fast assembly

VE Kolesov, OI Makarov, IP Matytsenko - Atomic Energy, 1979 - Springer

... **NON STATIONARY PROMPT-NEUTRON** ... restrict consideration to the multigroup one-dimensional

**nonstationary** diffusion ...  $t$ );  $S$  is a lower triangular **matrix** of order ...

Related articles

Blind separation of mixture of independent sources through aquasi-maximum likelihood ...

► kfuipm.edu.sa [PDF]

DT Pham, P Garat - IEEE Transactions on Signal Processing, 1997 - ieeeexplore.ieee.org

... Another **feature** that distinguishes **factor** analysis with our ... which is just enough

to estimate the **matrix** ... frequency response, being even and **nonnegative**, can be ...

Cited by 432 - Related articles - BL Direct - All 7 versions

Discounted linear exponential quadratic gaussian control

LP Hansen, TJ Sargent - IEEE Transactions on Automatic Control, 1995 - ieeeexplore.ieee.org

... normally distributed random vectors with mean zero and covariance **matrix** ... functional

form used in (2) has the **features** that: 1 ... **nonnegative** scalar random variable ...

Cited by 83 - Related articles - BL Direct - All 4 versions

Optimal policy for dynamic inventory process with **nonstationary** stochastic demands

DL Iglehart, S Karlin - Studies in Applied Probability and Management ..., 1962 - books.google.com

... optimal policy for inventory situations with **nonstationary** demand were ...  $T^n(x)^0$

for all **nonnegative**  $x$  with ... The transition probability **matrix**  $P$  is specified to ...

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Equivariant **nonstationary** source separation- ► riken.jp [PDF]

S Choi, A Cichocki, S Amari - Neural Networks, 2002 - Elsevier

... The **nonstationarity** of sources was first exploited by Matsuoka et al ... For **nonstationary**

sources, Matsuoka et al ... **matrix**  $\Lambda(t)$  is the diagonal **matrix** whose diagonal ...

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**[PDF] ► Independent component analysis in multimedia modeling**

J Larsen, LK Hansen, T Kolenda, FA Nielsen - 4th Int. Symp. on Independent Component Analysis and ..., 2003 - imm.dtu.dk

... This includes: **non-negative matrix factorization** [14], which assume positive ... **Non-stationary** source signals are handled by ... of the covariance **matrix** are axis ...

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**[PDF] ► Switching Stochastic Volatility, Two-Factor Models and Term Structure**

M Kalinipalli, R Susmel - University of Houston, unpublished manuscript, 1999 - Citeseer

... specification to incorporate term structure **features**, such as ... also represents a two-factor model, because ... a k-state stationary transition probability **matrix**. ...

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**Technical note: Biaxial effects in modelling earthquake response of R/C structures**

H Takizawa - Earthquake Engineering & Structural Dynamics, 1976 - interscience.wiley.com

... of the correlation between two components is investigated using a set of two **non-stationary** stochastic processes with ... **negative-definite matrix** [SZy(w ...

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**Relaxed parallel two-stage multisplitting methods**

T Gu, X Liu, L Shen - International Journal of Computer Mathematics, 2000 - informaworld.com

... [181 studied **nonstationary** relaxed multisplitting ... matrices such that  $CP=, EI=I$  (identity **matrix** of ... **ALGORITHM 1.1 (Non-Stationary Two-Stage Multisplitting)**. ...

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**Set-membership estimation for adaptive signal processing**

AK Rao, YF Kuang - IEEE International Symposium on Circuits and Systems ..., 1991 - icccexplore.ieee.org

... time applications or to the analysis of **non-stationary** data ... positive definite **matrix**

**P(t)** and a **non-negative scalar**  $\alpha_2$  ... that the time recursion for the **matrix P(t)** ...

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**[PDF] ► A minor subspace algorithm based on neural Stiefel dynamics**

S Fiori - International Journal of Neural Systems, 2002 - Citeseer

... a covariance **matrix** are always **non-negative**, and each ... The term containing the **matrix P** in the ... the neural algorithm reactive to **non-stationary** signal processing ...

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**Sequential MAP estimation based speech feature enhancement for noise robust speech...**

C Jia, P Ding, B Xu - 2003 IEEE International Conference on Acoustics, ..., 2003 - icccexplore.ieee.org

... diagonal form of covariance **matrix**, we present ... to changes especially in **non-stationary** noise environment. ... the power spectra are **non-negative**, same techniques ...

[Cited by 1](#) - [Related articles](#)

**[PDF] ► Studies in quality improvement: minimizing transmitted variation by parameter design**

GEP Box, CA Fung - Center for Quality and Productivity Improvement, ..., 1986 - cqp1.engr.wisc.edu

... in this example). Thus, for instance, A is both a design **factor** and an error **factor**, but B and X are error **factors** only. It is ...

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**[CITATION] SHORT COMMUNICATIONS TECHNICAL NOTE**

BEINME RESPONSE, R OF, C ... - EARTHQUAKE ENGINEERING AND STRUCTURAL ..., 1976

[Related articles](#)



### Some alternatives in recursive estimation†

T Kailath - International Journal of Control, 1980 - informaworld.com

... for general stationary and **non-stationary** processes are noted ... be called a square-root **factor** of the (necessarily **non-negative-definite**) **matrix** **A**. Square ...

Cited by 4 - Related articles - All 3 versions

### Spectral factorization of time-varying covariance functions

B Anderson, J Moore, S Loo - IEEE Transactions on Information Theory, 1969 - ieeeexplore.ieee.org

... mitted to be time-varying and the covariances permitted to be **nonstationary**. ... the type  $P(t) = P$ , with  $P$ , some **nonnegative** definite symmetric **matrix**. ...

Cited by 12 - Related articles

### Covariance estimation in non-stationary interference

DR Fuhrmann - Signals, Systems and Computers, 1993, 1993 - ieeeexplore.ieee.org

... radar system operating in a **non-stationary** interference environment. ... covariance must be a **non-negative** definite **matrix** ... Frobenius norm of the **matrix** difference **B** ...

Cited by 2 - Related articles - BL Direct

### A new approach to the economic analysis of nonstationary time series and the business ...

JD Hamilton - Econometrica: Journal of the Econometric Society, 1989 - jstor.org

... Switching regression, segmentation, **nonstationary**, business cycle, nonlin ... popular approaches to **nonstationarity**, exploring the ... are an important feature of many ...

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### ... parameters and extended sample autocorrelation function for stationary and nonstationary ...

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... If  $Z_t$  is **non-stationary**, differencing is usually employed to ... and determinant of the **matrix** **A**, = denotes ... to spec-ify the **nonstationary** factor in practical ...

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... OF T PERIOD MODEL Throughout, this paper neglects the complications arising from primary factors of production ... The **matrix**  $A^*$  exists, and is **nonnegative**. ...

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... speed for real-time separation of **non-stationary** source signals ... and  $\$(v_{ij})$  is a symmetric **non-negative** function (eg ... be written compactly in **matrix** form as: ...

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... **non-stationary** disturbances. ... In addition, a **non-negative** scalar is the weighting factor of the control ...  $k_{m+1} + 1$  )  $X ( N - k_{m+1} + 1 )$  dimension **matrix**,  $X$ , as ...

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B Gidas - Journal of Statistical Physics, 1985 - Springer

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F Hlawatsch, W Kozek - IEEE Transactions on Information Theory, 1995 - [ieeexplore.ieee.org](#)

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&{aaH} = (R,(lc, 1)) with  $R,(lc, 1) = \&\{U\}$  is the correlation **matrix** of the ...

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Second-order power control with asymptotically fast convergence

R Jantti, SL Kim - IEEE Journal on Selected Areas in Communications, 2000 - [ieeexplore.ieee.org](http://ieeexplore.ieee.org)

... CSOPC uses a **nonstationary** relaxation **factor** given by (41) ... exists a positive definite diagonal **matrix** and a ... Since is an irreducible **nonnegative** ma- trix, Perron ...

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GVG Baranowski, R Bramley, JG Rokne - International Communications in Heat and Mass ..., 2001 - Elsevier

... is faster for smaller (T) . For **nonstationary** methods such as ... the diagonal entry i of the **matrix** D is ... necessarily have a spectrum that is real and **nonnegative**. ...

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C Breakenridge - Electronics, Circuits and Systems, 2003. ICECS 2003. ..., 2003 - [ieeexplore.ieee.org](http://ieeexplore.ieee.org)

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J Greensite - Physical Review D, 1994 - APS

... the fact that the Universe is **nonstationary** implies that ... 4 to arbitrary D, the transfer **matrix** TE is ... is possible to identify a conserved non- negative norm in ...

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M Artoni, A Bulatov, J Birman - Physical Review A, 1996 - APS

... can then be described bythe same **matrix** S @13 ... 1033ZERO-POINT NOISE IN A NONSTATIONARY DIELECTRIC CAVITY ... stochastic field Q must be **non-negative**, sub-Poissonian ...

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... of iterative algorithms known as stationary and **nonstationary** linear equation ... 1 FY ) < 1 by selecting a **matrix** F for which F 0 FY is **nonnegative** definite [1 ...

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... of an ATSM requires **nonnegative** correlations among ... the state variables are **nonstationary**, either oscillating or ... is , which yields a diagonal covariance **matrix**. ...

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... S. Bittanti and P. Bolzem, "Tracking of **nonstationary** systems by ... In fact, since our

iteration **matrix** is symmetric and **nonnegative** definite, we have ...

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... stationary random variables, to **nonstationary** random variables. ... in which  $\{J_V(0)\}$

is **non-stationary** and 00 ... of kernel estimators of the spectral density **matrix**. ...

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VP Il in - 1992 - books.google.com

... fact imposes distinguish- ing **features** upon realization ... of one of the matrices-**factors**

are taken ... 1.1 ( Frobenius), An indecomposable **non-negative** matrix has a ...

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